

New Mexico Retiree Health Care Authority (CP)
Change in Market Value
For the Month of Mar 2024
(Report as of April 15, 2024)

Investment Name	Prior Ending Market Value	Contributions	Distributions	Fees	Income	Gains - Realized	Gains - Unrealized	Gains - Realized & Unrealized	Market Value
Core Bonds Pool	209,832,997.76	12,000,000.00	-	-	793,651.35	(330,673.80)	1,396,854.10	1,066,180.30	223,692,829.41
NM Retiree Health Care Authority Cash Account	-	-	-	-	-	-	-	-	-
Non-US Developed Markets Index Pool	178,912,784.86	8,400,000.00	-	-	919,168.94	47,235.61	5,516,053.06	5,563,288.67	193,795,242.47
Non-US Emerging Markets Active Pool	103,041,630.54	6,000,000.00	-	-	402,291.35	1,473,057.99	598,874.70	2,071,932.69	111,515,854.58
Private Debt Market Pool	197,735,561.38	9,000,000.00	-	-	321,499.85	(55,568.73)	2,149,630.24	2,094,061.51	209,151,122.74
Private Equity Pool	191,806,349.13	6,000,000.00	-	-	148,538.11	767,423.11	1,440,443.24	2,207,866.35	200,162,753.59
Real Estate Pool	131,362,350.80	6,000,000.00	-	-	363,384.53	254,870.07	(5,565,344.39)	(5,310,474.32)	132,415,261.01
Real Return Pool	66,666,433.08	3,000,000.00	-	-	315,810.02	83,912.75	1,558,369.21	1,642,281.96	71,624,525.06
US Large Cap Index Pool	245,871,496.26	8,400,000.00	-	-	296,631.68	258,243.25	7,586,653.23	7,844,896.48	262,413,024.42
US SMID Cap Alternative Weighted Index Pool	28,950,527.81	1,200,000.00	-	-	60,554.18	94,493.10	820,638.12	915,131.22	31,126,213.21
Sub - Total New Mexico Retiree Health Care	1,354,180,131.62	60,000,000.00	-	-	3,621,530.01	2,592,993.35	15,502,171.51	18,095,164.86	1,435,896,826.49
Total New Mexico Retiree Health Care A	1,354,180,131.62	60,000,000.00	-	-	3,621,530.01	2,592,993.35	15,502,171.51	18,095,164.86	1,435,896,826.49